

Thursday July 4th

8:00	8:50	Registration	
8:50	9:00	Opening address	
Plenary session 1 (Room: Sala Consiglio) Chairman: Gallegati			
9:00	9:40	G. Halaj (European Central Bank) - Modeling emergence of the Interbank networks	
9:40	10:20	V.S. Subrahmanian (University of Maryland) - The role of financial connectedness in predicting crises	
10:20	11:30	Keynote talk: Peter Howitt (Brown University) - An Agent-based Model of the Housing Market	
11:30	11:50	Coffe break	
		Parallel session 1A (Room: T3) Chairman: Halaj	Parallel session 1B (Room: T4) Chairman: Subrahmanian
11:50	12:30	T. Ferraresi (Pisa University) - Credit Market in an Agent-Based Model of Endogenous Growth with Locally Interacting Agents	M. Napoletano (Observatoire Français des Conjonctures Economiques - Nice) - Exploiting the volume clock: an agent-based model of high and low frequency trading
12:30	13:10	F. Corsi (Scuola Normale Superiore, Pisa) - When micro prudence increases macro risk: The destabilizing effects of financial innovation, leverage, and diversification	S. Miccichè (Palermo University) - Quantifying preferential trading in the e-MID interbank market
13:10 14:40 Lunch			
		Parallel session 2A (Room: T3) Chairman: Lengnick	Parallel session 2B (Room: T4) Chairman: Caccioli
14:40	15:20	G. Piersanti (Teramo University) - Expectations and systemic risk in EMU government bond spreads	M. Benetton (London School of Economics)- Beware of topology! An analysis of contagion in banking networks
15:20	16:00	M. Buchholz (Tubingen University) - Sovereign credit risk co-movements in the eurozone: Simple interdependence or contagion?	T. Hurd (McMaster University)- Illiquidity and insolvency: a double cascade model of financial crises
Plenary session 2A (Room: Sala Consiglio) Chairman: Mantegna			
16:00	17:10	Keynote talk: Domenico Delli Gattii (Università Cattolica - Milan) - Macroeconomic Modelling for Multi-agent Economies with Financing Constraints	
17:10	17:30	Coffe break	
Plenary session 2B (Room: Sala Consiglio) Chairman: Delli Gatti			
17:30	18:10	F. Caccioli (Santa Fe Institute) - Stability analysis of financial contagion	
18:10	18:50	G. von Peter (Bank of International Settlements) - Filling in the blanks: interbank contagion and network structure	

Note: For each contribution there is a 40 mins slot, 25 mins to the presenter, 5 mins to the discussant (no slides requested, each presenter will discuss the other paper of the same session) and 10 mins for Q&A with the floor.
Each keynote has 70mins. Can be 50 mins presentation + 20 mins floor discussion.

Friday July 5th

Plenary session 3 (Room: Sala Consiglio) Chairman: Howitt	
9:30 10:10	L. Burlon (Banca d'Italia) - Ownership networks and aggregate volatility
10:10 10:50	I. Aldasoro (Goethe University - Frankfurt)- Input-Output-based measures of systemic risk
10:50 11:20 Coffe break	
11:20 12:00	Parallel session 3A (Room: T3) Chairman: Rancan M. Molinari (Trento University) - Interbank contagion and resolution procedures: inspecting the mechanism
12:00 12:40	S. Pegoraro (Scuola Superiore Sant'Anna, Pisa)- Defuse the bomb: rewiring interbank market
11:20 12:00	Parallel session 3B (Room: T4) Chairman: Aldasoro C. Di Guilmi (University of Technology - Sydney) - Macroeconomic instability and microeconomics financial fragility: a stock-flow consistent approach with heterogeneous agents
12:00 12:40	M. Eboli (Pescara University) - A flow network analysis of direct balance-sheet contagion in Financial networks
12:40 14:00 Lunch	
Plenary session 4A (Room: Sala Consiglio) Chairman: Di Iasio	
14:00 15:10 Keynote talk: Ignazio Angeloni (European Central Bank) - Towards a European Banking Union?	
15:10 15:50	Parallel session 4A (Room:T3) Chairman: Von Peter L. Bargigli (Scuola Normale Superiore, Pisa) - The multiplex and open structure of the interbank market
15:50 16:30	M. Rancan (European University Institute) - Macro-networks: an application to euro area financial accounts
15:10 15:50	Parallel session 4B (Room: T4) Chairman: Burlon H. Iyetomi (Tokyo University) - Study of credit relationship in Japan through community detection
15:50 16:30	L. Marotta (Palermo University) - Bank-firm credit network in Japan. A bipartite analysis and the characterization and time evolution of clusters of credit
16:30 17:00 Coffe break	
Plenary session 4B (Room: Sala Consiglio) Chairman: Lillo	
17:00 17:40	A. Roventini (Scuola Superiore Sant'Anna, Pisa) - Growth and fluctuations under alternative fiscal and bank bail-out rules
17:40 18:20	M. Lengnick (Kiel University) - Money creation and financial instability: an agent-based credit network approach

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